AD-A223 731

Fast Algorithms for Parallel Architectures

Final Report

Martin H. Schultz

12 March 1990

U.S. Army Research Office

DAAL03-86-G-0029

Yale University

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90 06 18 259

REPORT DOCUMENTATION PAGE

1a. REPORT SECURITY CLASSIFICATION	1b. RESTRICTIVE MARKINGS
Unclassified	

2a. SECURITY CLASSIFICATION AUTHORITY	3. DISTRIBUTION/AVAILABILITY OF REPORT
2b. DECLASSIFICATION/DOWNGRADING SCHEDULE	Approved for public release; distribution unlimited.

4. PERFORMING ORGANIZATION REPORT NUMBER(S)	5. MONITORING ORGANIZATION REPORT NUMBER(S)
	ARO 23777.1-MA-F

6a. NAME OF PERFORMING ORGANIZATION	6b. OFFICE SYMBOL (If applicable)	7a. NAME OF MONITORING ORGANIZATION
Yale University		U. S. Army Research Office

6c. ADDRESS (City, State, and ZIP Code)	7b. ADDRESS (City, State, and ZIP Code)
Dept. of Computer Science New Haven, CT 06520	P. O. Box 12211 Research Triangle Park, NC 27709-2211

8a. NAME OF FUNDING/SPONSORING ORGANIZATION	8b. OFFICE SYMBOL (If applicable)	9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER
U. S. Army Research Office		DAAL03-86-G-0029

8c. ADDRESS (City, State, and ZIP Code)	10. SOURCE OF FUNDING NUMBERS			
	PROGRAM ELEMENT NO.	PROJECT NO.	TASK NO.	WORK UNIT ACCESSION NO.
P. O. Box 12211 Research Triangle Park, NC 27709-2211				

11. TITLE (Include Security Classification)
Fast Algorithms for Parallel Architectures (unclassified)

12. PERSONAL AUTHOR(S) Martin H. Schultz

13a. TYPE OF REPORT	13b. TIME COVERED	14. DATE OF REPORT (Year, Month, Day)	15. PAGE COUNT
Final	FROM 7/1/86 TO 9/30/89	1990 March 12	3

16. SUPPLEMENTARY NOTATION The view, opinions and/or findings contained in this report are those of the author(s) and should not be construed as an official Department of the Army position, policy, or decision, unless so designated by other documentation.

17.	COSATI CODES		18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number)
FIELD	GROUP	SUB-GROUP	

19. ABSTRACT (Continue on reverse if necessary and identify by block number)

Parallel Solution of the Symmetric Tridiagonal Eigenproblem.

20. DISTRIBUTION/AVAILABILITY OF ABSTRACT	21. ABSTRACT SECURITY CLASSIFICATION
☐ UNCLASSIFIED/UNLIMITED ☐ SAME AS RPT. ☐ DTIC USERS	Unclassified
22a. NAME OF RESPONSIBLE INDIVIDUAL	22b. TELEPHONE (Include Area Code)	22c. OFFICE SYMBOL

DD FORM 1473, 84 MAR
83 APR edition may be used until exhausted.
All other editions are obsolete.

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March 12, 1990

1. Introduction

This is the final report for ARO contract DAAL03-86-G-0029. This report covers the period from 1 Jul 86 – 30 Sept 89. We briefly summarize our progress for this period and indicate personnel supported and publications produced as a result of this contract.

2. Work Completed

Our work on Fast Algorithms for Parallel Architectures led us to investigate methods for computing all eigenvalues and eigen vectors of a summetric tridiagonal matrix on a distributed-memory MIMD multiporcessor. We have studied only those techniques having the potential for both high accuracy and significant large-grained parallelism. These include the QL method or Cuppen's divide and conquer method based on rank-one updating to compute both eigenvalues and eigen vectors, bisection to determine eigenvalues, and inverse iteration to compute eigen vectors.

The methods were compared with respect to computation time, communication time, parallel speedup, and accuracy. Experiments on an iPSC hypercube multiprocessor revealed that Cuppen's method is the most accurate approach, but bisection with inverse iteration is the fastest and most parallel. Because the accuracy of the latter combination is determined by the quality of the computed eigen vectors, the factors influencing the accuracy of inverse iteration were examined. This included, in part, statistical analysis of the effects of a starting vector with random components. These results were used to develop an implementation of inverse iteration producing eigen vectors with lower residual error and better orthogonality than those generated by the

EISPACK routine TINVIT. We have also adapted methods for the symmetric tridiagonal eigenproblem to the related problem of computing the singular decomposition (SVD) of a bidiagonal matrix.

3. Scientific Personnel Supported

Elizabeth Jessup (received Ph.D. June 1989)

4. Publications Supported by this Contract

Parallel Solution of the Symmetric Tridiagonal Eigenproblem,
Elizabeth R. Jessup, YALEU/DCS/RR-728